

Exhibit E

Deal Name	Original Total Deal Par	Ending Scheduled Principal Balance (Collateral Statement)	Total Aggregate Delinquency Value (Incl. Foreclosure, REO, and Bankruptcy)	Default & Delinquency as of Jan. 2011	Cumulative Loss as of Jan. 2011	Loss Percent as of Jan. 2011
ARMT 2005-10	\$1,324,400,100	\$435,847,879.32	\$91,951,441.73	21.10%	\$70,545,507.00	5.33%
BAFC 2007-D	\$967,220,100	\$607,140,448.18	\$185,681,894.91	30.58%	\$30,209,412.89	3.12%
BSARM 2005-7	\$563,209,000	\$277,234,632.02	\$56,758,532.54	20.47%	\$7,312,036.34	1.30%
CFLX 2006-1	\$469,775,726	\$228,707,887.46	\$70,909,798.19	31.00%	\$13,713,393.96	2.92%
CMALT 2007-A1	\$624,214,136	\$395,492,686.43	\$104,220,594.49	26.35%	\$35,553,955.27	5.70%
CMALT 2007-A4	\$626,478,789	\$417,767,135.02	\$94,426,073.30	22.60%	\$39,739,049.00	6.34%
CMALT 2007-A5	\$941,208,842	\$627,170,346.97	\$166,060,909.34	26.48%	\$61,367,525.99	6.52%
CMALT 2007-A6	\$960,049,676	\$666,487,138.43	\$178,027,798.44	26.71%	\$55,042,118.80	5.73%
CMLT 2005-7	\$1,157,738,200	\$508,431,679.72	\$93,221,917.95	18.34%	\$43,660,998.26	3.77%
CMLT 2006-4	\$316,914,052	\$173,026,079.01	\$34,371,538.06	19.86%	\$8,869,932.14	2.80%
CMLT 2006-AR1	\$1,502,324,000	\$751,453,234.90	\$139,646,813.94	18.58%	\$60,993,862.14	4.06%
CMLT 2007-AR5	\$919,851,200	\$482,618,433.16	\$148,732,934.42	30.82%	\$94,693,975.79	10.29%
CSFB 2004-8	\$787,442,932	\$269,236,921.05	\$21,508,816.82	7.99%	\$5,048,800.76	0.64%
GSR 2006-AR1	\$1,336,882,200	\$486,866,740.05	\$78,572,280.95	16.14%	\$41,035,573.90	3.07%
JPALT 2006-S2	\$491,759,100	\$202,821,892.99	\$86,582,084.84	42.69%	\$50,263,330.58	10.22%
JPALT 2006-S4	\$866,231,100	\$476,069,333.38	\$204,386,567.77	42.93%	\$35,290,224.08	4.07%
JPMMT 2005-A7	\$1,141,490,500	\$505,273,475.37	\$72,177,711.65	14.28%	\$14,535,693.98	1.27%
JPMMT 2007-A4	\$780,229,600	\$425,707,022.17	\$97,434,009.13	22.89%	\$23,080,952.08	2.96%
MABS 2006-AB1	\$578,687,552	\$259,088,945.17	\$82,173,728.72	31.72%	\$41,911,361.47	7.24%
MSM 2006-7	\$540,241,484	\$296,475,652.02	\$86,619,312.24	29.22%	\$34,232,252.77	6.34%
TBW 2006-6	\$571,696,000	\$286,869,622.45	\$104,350,486.87	36.38%	\$55,871,411.29	9.77%
WAMU 2006-AR2	\$332,239,100	\$170,663,296.47	\$35,276,350.62	20.67%	\$5,965,439.55	1.80%
WAMU 2006-AR8	\$1,208,887,100	\$564,118,087.34	\$164,655,160.35	29.19%	\$31,557,269.66	2.61%
WAMU 2006-AR16	\$1,444,737,100	\$793,773,374.34	\$233,086,077.41	29.36%	\$40,011,470.52	2.77%
WAMU 2006-AR18	\$1,554,983,100	\$893,646,883.60	\$274,160,195.56	30.68%	\$39,299,879.82	2.53%
WAMU 2007-HY1	\$3,007,814,100	\$1,864,243,727.92	\$580,616,117.51	31.14%	\$102,104,104.61	3.39%
WAMU 2007-HY2	\$1,570,407,100	\$953,486,426.21	\$329,513,948.72	34.56%	\$59,328,071.99	3.78%
WAMU 2007-HY3	\$2,970,344,100	\$1,726,922,487.32	\$490,569,336.91	28.41%	\$84,106,842.50	2.83%
WAMU 2007-HY4	\$1,684,955,100	\$1,014,519,583.66	\$295,917,085.28	29.17%	\$56,681,531.04	3.36%
WAMU 2007-HY7	\$2,795,936,100	\$1,792,009,679.93	\$629,426,319.70	35.12%	\$140,312,681.30	5.02%
WMALT 2007-4	\$390,678,089	\$253,003,265.73	\$67,516,933.88	26.69%	\$20,843,952.03	5.34%
WFMB 2006-AR1	\$841,731,100	\$438,765,511.84	\$44,232,260.59	10.08%	\$15,140,725.51	1.80%